

Disclaimer

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Notice of Valuation of Residual Value**A. General information**

Issuer	Citigroup Global Markets Europe AG
Guarantor (where applicable)	
Underlying type	Local index
Date of mandatory call event	3 April 2025
Date of residual value payment	No later than 9 April 2025
Status	New announcement

B. CBBC information

Stock code	Type	MCE time	Underlying	Divisor	Index currency amount HKD	Board lot	Strike Level	Maximum/Minimum index level	Residual value per CBBC HKD	Residual value per board lot HKD
61692	Bull	09:21:04	Hang Seng Index	10,000	1	10,000	22,850	22,638.21	0	0
60708	Bull	09:21:04	Hang Seng Index	10,000	1	10,000	22,828	22,638.21	0	0
60713	Bull	09:21:04	Hang Seng Index	10,000	1	10,000	22,750	22,638.21	0	0
60714	Bull	09:21:04	Hang Seng Index	10,000	1	10,000	22,677	22,638.21	0	0
61914	Bull	09:21:04	Hang Seng Index	10,000	1	10,000	23,180	22,638.21	0	0
61923	Bull	09:21:04	Hang Seng Index	10,000	1	10,000	22,900	22,638.21	0	0
61910	Bull	09:21:04	Hang Seng Index	10,000	1	10,000	23,326	22,638.21	0	0
61688	Bull	09:21:04	Hang Seng Index	10,000	1	10,000	22,700	22,638.21	0	0

Stock code	Type	MCE time	Underlying	Divisor	Index currency amount HKD	Board lot	Strike Level	Maximum/Minimum index level	Residual value per CBBC HKD	Residual value per board lot HKD
61030	Bull	09:21:04	Hang Seng Index	20,000	1	10,000	22,516	22,638.21	0.0061105	61.105
60348	Bull	09:21:04	Hang Seng Index	10,000	1	10,000	22,578	22,638.21	0.006021	60.21
60337	Bull	09:21:04	Hang Seng Index	10,000	1	10,000	22,728	22,638.21	0	0
59945	Bull	09:21:04	Hang Seng Index	10,000	1	10,000	22,628	22,638.21	0.001021	10.21
59944	Bull	09:21:04	Hang Seng Index	10,000	1	10,000	22,800	22,638.21	0	0

C. Calculation formula

The residual value per board lot is determined by the Issuer by reference to the following formula:

In the case of a series of index Bull CBBCs:

$$\frac{(\text{Minimum Index Level} - \text{Strike Level}) \times \text{one Board Lot} \times \text{Index Currency Amount}}{\text{Divisor}}$$

In the case of a series of index Bear CBBCs:

$$\frac{(\text{Strike Level} - \text{Maximum Index Level}) \times \text{one Board Lot} \times \text{Index Currency Amount}}{\text{Divisor}}$$

D. Additional information

Nil

Date: 3 April 2025